

Conclusion

R is a powerful language for statistical modeling and graphics; however it is currently limited when it comes to Bayesian data analysis. Some packages are available for fitting models, but it remains awkward to work with the resulting inferences, alter or compare the models, check fit to data, or validate the software used for fitting. This article describes several of our research efforts, which we have made into R packages or plan to do so. We hope these packages will be useful in their own right and also will motivate future work by others integrating Bayesian modeling and graphical data analysis, so that Bayesian inference can be performed in the iterative data-analytic spirit of R.

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Erratum

The article “BMA: An R package for Bayesian Model Averaging” that appeared in R News volume 5(2) contained an error in the second paragraph on page 4. When describing the probability that the variable was not in the model, the text gave the value **0.445**

when in fact the correct value was **0.555**. This error was corrected in the online version of R News 5(2) on 16/12/05.

Thanks to Antti Pirjeta for pointing out the error.

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